

**CALIFORNIA PUBLIC EMPLOYEES'  
RETIREMENT SYSTEM**

**BOARD OF ADMINISTRATION**

**INVESTMENT COMMITTEE**

**May 16, 2011**

**Supplemental Reporting Document**

**(March 2011 Reporting Period)**

**Supplemental Reporting Document  
Table of Contents  
May 2011 Investment Committee Meeting  
(March Reporting Period)**

**Chief Investment Officer's/Chief Operating Investment Officer's Report**

- Asset Allocation
- Performance
- California Investments
- Disclosure of Closed Session Action Items

**Activity Reports**

- Alternative Investment Management (AIM) Program
- Real Estate Program
- Risk Managed Absolute Return Strategies Program
- Corporate Governance Program
- Inflation Linked Asset Class Program
- Disclosure of Placement Agent Fees

**Quarterly Report(s)**

- AIM Program Report
- Proxy Voting Quarterly Report Results
- Internally Managed Domestic Fixed Income
- Internally Managed Barclays Aggregate Fixed
- Internally Managed Treasury Inflation Protected Securities Fixed Income
- Low Duration Fixed Income Funds
- Corporate Governance Co-Investment Program Performance Review
- Public Record Act Requests
- Spring-Fed Pool Contract Status Report
- Member Home Loan Whole Loan Loss Mitigation Program
- Real Estate
- Inflation Linked Asset Class

**Investment Transactions**

**Public Employees Retirement Fund**

- Domestic Fixed Income Transactions
- International Fixed Income Transactions
- Domestic Equity Transactions
- International Equity Transactions
- Real Estate Investment Trust (REIT) Transactions
- AIM Program Transactions
- AIM Program Items Completed Under Delegation of Authority
- Real Estate Equity Transactions
- Real Estate Program Items Completed Under Delegation of Authority (No items to report)
- Risk Managed Absolute Return Strategies Program Transactions
- Risk Managed Absolute Return Strategies Program Items Completed Under Delegation of Authority (No items to report)
- Inflation Linked Asset Class Transactions – Public Markets
- Inflation Linked Asset Class Transactions – Private Markets
- Inflation Linked Asset Class Items Completed Under Delegation of Authority (No items to report)
- Corporate Governance Program Items Completed Under Delegation of Authority (No items to report)
- Manager Development Program – Private Markets
- Internally Managed Derivative Transactions Summary

**Affiliate Funds**

- Performance
- Transaction Summary